



Minimax 1 2 Vw

Alan Washburn



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H-Infinity Optimal Control and Related Minimax Design Problems Tamer Başar, Pierre Bernhard, 2008-01-21 This book is devoted to one of the fastest developing fields in modern control theory the so called H infinity optimal control theory Based mostly on recent work by the authors the book is written on a good mathematical level Many results in it are original

Minimax and Applications Ding-Zhu Du, Panos M. Pardalos, 2013-12-01 Techniques and principles of minimax theory play a key role in many areas of research including game theory optimization and computational complexity In general a minimax problem can be formulated as $\min_x \max_y f(x, y)$ where $f(x, y)$ is a function defined on the product of X and Y spaces There are two basic issues regarding minimax problems The first issue concerns the establishment of sufficient and necessary conditions for equality $\min_x \max_y f(x, y) = \max_y \min_x f(x, y)$ The classical minimax theorem of von Neumann is a result of this type Duality theory in linear and convex quadratic programming interprets minimax theory in a different way The second issue concerns the establishment of sufficient and necessary conditions for values of the variables x and y that achieve the global minimax function value $f(x, y) = \min_x \max_y f(x, y)$ There are two developments in minimax theory that we would like to mention

Minimax Approaches to Robust Model Predictive Control Johan Löfberg, 2003-04-11

Controlling a system with control and state constraints is one of the most important problems in control theory but also one of the most challenging Another important but just as demanding topic is robustness against uncertainties in a controlled system One of the most successful approaches both in theory and practice to control constrained systems is model predictive control MPC The basic idea in MPC is to repeatedly solve optimization problems on line to find an optimal input to the controlled system In recent years much effort has been spent to incorporate the robustness problem into this framework The main part of the thesis revolves around minimax formulations of MPC for uncertain constrained linear discrete time systems A minimax strategy in MPC means that worst case performance with respect to uncertainties is optimized Unfortunately many minimax MPC formulations yield intractable optimization problems with exponential complexity Minimax algorithms for a number of uncertainty models are derived in the thesis These include systems with bounded external additive disturbances systems with uncertain gain and systems described with linear fractional transformations The central theme in the different algorithms is semidefinite relaxations This means that the minimax problems are written as uncertain semidefinite programs and then conservatively approximated using robust optimization theory The result is an optimization problem with polynomial complexity The use of semidefinite relaxations enables a framework that allows extensions of the basic algorithms such as joint minimax control and estimation and approximation of closed loop minimax MPC using a convex programming framework Additional topics include development of an efficient optimization algorithm to solve the resulting semidefinite programs and connections between deterministic minimax MPC and stochastic risk sensitive control The remaining part of the thesis is devoted to stability issues in MPC for continuous time nonlinear unconstrained systems While stability of MPC

for unconstrained linear systems essentially is solved with the linear quadratic controller no such simple solution exists in the nonlinear case It is shown how tools from modern nonlinear control theory can be used to synthesize finite horizon MPC controllers with guaranteed stability and more importantly how some of the technical assumptions in the literature can be dispensed with by using a slightly more complex controller

Minimax Theorems and Qualitative Properties of the Solutions of Hemivariational Inequalities Dumitru Motreanu, Panagiotis D. Panagiotopoulos, 2013-12-01 Boundary value problems which have variational expressions in form of inequalities can be divided into two main classes The class of boundary value problems BVPs leading to variational inequalities and the class of BVPs leading to hemivariational inequalities The first class is related to convex energy functions and has been studied over the last forty years and the second class is related to nonconvex energy functions and has a shorter research life beginning with the works of the second author of the present book in the year 1981 Nevertheless a variety of important results have been produced within the framework of the theory of hemivariational inequalities and their numerical treatment both in Mathematics and in Applied Sciences especially in Engineering It is worth noting that inequality problems i e BVPs leading to variational or to hemivariational inequalities have within a very short time had a remarkable and precipitate development in both Pure and Applied Mathematics as well as in Mechanics and the Engineering Sciences largely because of the possibility of applying and further developing new and efficient mathematical methods in this field taken generally from convex and or nonconvex Nonsmooth Analysis The evolution of these areas of Mathematics has facilitated the solution of many open questions in Applied Sciences generally and also allowed the formulation and the definitive mathematical and numerical study of new classes of interesting problems

Computerized Medical Diagnosis Carlos Feder, 2006-12 This interdisciplinary book primarily introduces a novel algorithm that finally enables computers to efficiently diagnose diseases

Introduction to Nonparametric Estimation Alexandre B. Tsybakov, 2008-10-22 Developed from lecture notes and ready to be used for a course on the graduate level this concise text aims to introduce the fundamental concepts of nonparametric estimation theory while maintaining the exposition suitable for a first approach in the field

Advances in Dynamic Games Michèle Breton, Krzysztof Szajowski, 2010-11-18 This book focuses on various aspects of dynamic game theory presenting state of the art research and serving as a testament to the vitality and growth of the field of dynamic games and their applications The selected contributions written by experts in their respective disciplines are outgrowths of presentations originally given at the 13th International Symposium of Dynamic Games and Applications held in Wrocław The book covers a variety of topics ranging from theoretical developments in game theory and algorithmic methods to applications examples and analysis in fields as varied as environmental management finance and economics engineering guidance and control and social interaction

Frontiers of Statistical Decision Making and Bayesian Analysis Ming-Hui Chen, Peter Müller, Dongchu Sun, Keying Ye, Dipak K. Dey, 2010-07-24 Research in Bayesian analysis and statistical decision theory is rapidly expanding

and diversifying making it increasingly more difficult for any single researcher to stay up to date on all current research frontiers This book provides a review of current research challenges and opportunities While the book can not exhaustively cover all current research areas it does include some exemplary discussion of most research frontiers Topics include objective Bayesian inference shrinkage estimation and other decision based estimation model selection and testing nonparametric Bayes the interface of Bayesian and frequentist inference data mining and machine learning methods for categorical and spatio temporal data analysis and posterior simulation methods Several major application areas are covered computer models Bayesian clinical trial design epidemiology phylogenetics bioinformatics climate modeling and applications in political science finance and marketing As a review of current research in Bayesian analysis the book presents a balance between theory and applications The lack of a clear demarcation between theoretical and applied research is a reflection of the highly interdisciplinary and often applied nature of research in Bayesian statistics The book is intended as an update for researchers in Bayesian statistics including non statisticians who make use of Bayesian inference to address substantive research questions in other fields It would also be useful for graduate students and research scholars in statistics or biostatistics who wish to acquaint themselves with current research frontiers

Optimal Decisions Under Uncertainty J.K. Sengupta, 2012-12-06 Understanding the stochastic environment is as much important to the manager as to the economist From production and marketing to financial management a manager has to assess various costs imposed by uncertainty The economist analyzes the role of incomplete and too often imperfect information structures on the optimal decisions made by a firm The need for understanding the role of uncertainty in quantitative decision models both in economics and management science provide the basic motivation of this monograph The stochastic environment is analyzed here in terms of the following specific models of optimization linear and quadratic models linear programming control theory and dynamic programming Uncertainty is introduced here through the parameters the constraints and the objective function and its impact evaluated Specifically recent developments in applied research are emphasized so that they can help the decision maker arrive at a solution which has some desirable characteristics like robustness stability and cautiousness Mathematical treatment is kept at a fairly elementary level and applied aspects are emphasized much more than theory Moreover an attempt is made to incorporate the economic theory of uncertainty into the stochastic theory of operations research Methods of optimal decision rules illustrated here are applicable in three broad areas a applied economic models in resource allocation and economic planning b operations research models involving portfolio analysis and stochastic linear programming and c systems science models in stochastic control and adaptive behavior

Advanced Structural Dynamics Eduardo Kausel, 2017-08-07 Based on the author's lectures at the Massachusetts Institute of Technology this concise textbook presents an exhaustive treatment of structural dynamics and mechanical vibration

Advances in Computer Games H. Jaap van den Herik, Shun-Chin Hsu, Tsan-sheng Hsu, H.H.L.M. Donkers, 2006-12-01 This book constitutes the thoroughly refereed post proceedings of the

11th International Conference on Advances in Computer Games ACG 2005 held in Taipei Taiwan in September 2005 in conjunction with the 10th Computer Olympiad It contains 20 papers that cover all aspects of artificial intelligence in computer game playing **Partial Differential Equations** Donald Clayton Spencer, American Mathematical Society, 1973

Game Theory and Experimental Games Andrew M. Colman, 2014-05-27 Game Theory and Experimental Games The Study of Strategic Interaction is a critical survey of the essential ideas of game theory and the findings of empirical research on strategic interaction Some experiments using lifelike simulations of familiar kinds of strategic interactions are presented and applications of game theory to the study of voting the theory of evolution and moral philosophy are discussed Comprised of 13 chapters this volume begins with an informal definition of game theory and an outline of the types of social situations to which it applies Games of skill games of chance and games of strategy are considered Games of strategy are further subdivided into coordination zero sum and mixed motive varieties Subsequent chapters deal with one person games in which a solitary decision maker is pitted against Nature the competitive nature of two person zero sum games the relationship between game theory and experimental games and the mixed motive character of variable sum games that generate intrapersonal and interpersonal conflicts Experiments with prisoner s dilemma as well as coalition auction and social dilemma games are also considered Finally some applications of game theory are described This book is designed for advanced undergraduates graduate students and relevant practitioners in social psychology sociology economics and politics and in some cases for a rather broader public **Partial Differential Equations and Spectral Theory** Michael

Demuth, Bert-Wolfgang Schulze, 2012-12-06 The intention of the international conference PDE2000 was to bring together specialists from different areas of modern analysis mathematical physics and geometry to discuss not only the recent progress in their own fields but also the interaction between these fields The special topics of the conference were spectral and scattering theory semiclassical and asymptotic analysis pseudodifferential operators and their relation to geometry as well as partial differential operators and their connection to stochastic analysis and to the theory of semigroups The scientific advisory board of the conference in Clausthal consisted of M Ben Artzi Jerusalem Chen Hua Peking M Demuth Clausthal T Ichinose Kanazawa L Rodino Turin B W Schulze Potsdam and J Sj strand Paris The book is aimed at researchers in mathematics and mathematical physics with interests in partial differential equations and all its related fields **New**

Trends in Systems Theory Anna M. Perdon, Bostwick Wyman, 1991-09 The University of Genoa Ohio State University Joint Conference on New Trends in Systems Theory was held at the Badia di S Andrea in Genoa on July 9 11 1990 This Proceedings volume contains articles based on two of the three Plenary talks and most of the shorter presentations The papers are arranged by author and no attempt has been made to organize them by topic We would like to thank the members of the Scientific Committee and of the Program Committee the speakers and authors and everyone who attended the conference Approximately 120 researchers and students from all over the world visited Genoa for the meeting representing a

wide spectrum of areas in pure and applied control and systems theory The success of the conference depended on their high level of scientific and engineering expertise not to mention their enthusiasm The Conference on New Trends in Systems Theory would not have been possible without the help of a great many institutions and people We would like to thank the University of Genoa particularly Professor Enrico Beltrametti and the Ohio State University s Columbian Quincentenary Committee led by Professor Christian Zacher for encouragement and financial assistance The University of Genoa Mathematics Department and Communication Computer and System Sciences Department supplied assistance and technical help The staff of the Consorzio Genova Ricerche particularly Ms Piera Ponta and Ms Camilla Marconi worked diligently over many months and especially during the conference itself to insure a smooth and enjoyable meeting

Aspects of Combinatorics Victor Bryant,1993-01-14 Combinatorics is a broad and important area of mathematics and this textbook provides the beginner with the ideal introduction to many of the different aspects of the subject

Computer Integrated Manufacturing (Iccim '91): Manufacturing Enterprises Of The 21st Century - Proceedings Of The International Conference B S Lim,1991-10-02 In the 21st century computer integrated manufacturing CIM systems will not only be the economic development tools but will also be the essential means of achieving a higher level of flexibility cohesiveness and performance CIM systems are beginning to settle into our society and industries with greater emphasis on the integration of economic cultural and social aspects together with design planning factory automation and artificial intelligent systems This volume of proceedings brings together 10 keynote and invited speaker addresses and over 180 papers by practitioners from 28 countries It documents current research and in depth studies on the fundamental aspects of advanced CIM systems and their practical applications The papers fall into 3 main sections CIM Related Issues Industrial AI Applications Aspects and Concurrent Engineering Advanced Design Simulation and Flexible Manufacturing Systems

Artificial Intelligence in China Qilian Liang,Wei Wang,Jiasong Mu,Xin Liu,Zhenyu Na,Bingcai Chen,2020-01-31 This book brings together papers presented at the International Conference on Artificial Intelligence in China ChinaAI 2019 which provided a venue for disseminating the latest advances and discussing the interactions and links between the various subfields of AI Addressing topics that cover virtually all aspects of AI and the latest developments in China the book is chiefly intended for undergraduate and graduate students in Electrical Engineering Computer Science and Mathematics for researchers and engineers from academia and industry and for government employees e g at the NSF DOD and DOE

Proceedings of the ... American Control Conference,1988 **Two-Person Zero-Sum Games** Alan Washburn,2013-11-29 Two person zero sum game theory deals with situations that are perfectly competitive there are exactly two decision makers for whom there is no possibility of cooperation or compromise It is the most fundamental part of game theory and the part most commonly applied There are diverse applications to military battles sports parlor games economics and politics The theory was born in World War II and has by now matured into a significant and tractable body of knowledge about competitive decision making The advent of modern

powerful computers has enabled the solution of many games that were once beyond computational reach Two Person Zero Sum Games 4th Ed offers an up to date introduction to the subject especially its computational aspects Any finite game can be solved by the brute force method of enumerating all possible strategies and then applying linear programming The trouble is that many interesting games have far too many strategies to enumerate even with the aid of computers After introducing ideas terminology and the brute force method in the initial chapters the rest of the book is devoted to classes of games that can be solved without enumerating every strategy Numerous examples are given as well as an extensive set of exercises Many of the exercises are keyed to sheets of an included Excel workbook that can be freely downloaded from the SpringerExtras website This new edition can be used as either a reference book or as a textbook

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